*Applied Financial Economics*, 1993, **3**, 375

## AUTHOR INDEX

Agénor, P.-R., 255
Allen, D. E., 101
Anderson, S. C., 349
Anderson, S. C., 159
Ariff, M., 339
Atkins, F. J., 183
Atkins, A. B., 95

Beng, Gan Wee, 365
Brocato, J., 55
Brookfield, D., 1
Byers, J. D., 239

Chambers, D. R., 349
Cheung, K. -Y., 113
Cheung, Y. -L., 315
Chiang, T. C., 329
Chowdhury, A. R., 61
Chung, R. K., 329
Cochran, S. J., 243
Committeri, M., 89
Copeland, L. S., 79

Davies, P. R., 145
de Haan, J., 307
Dickinson, J. P., 175
Dorian Owen, P., 21
Dyl, E. A., 95

Geoffrey Booth, G., 189

Jones, J. D., 283
Jones, J. D., 127
Joo, T. H., 175

Koutmos, G., 119
Krehbiel, T., 73
Kumar, P. C., 357

Layton, A. P., 353
Lee, D., 339
Li, Y. -K., 315

MacDonald, R., 27, 293
Mansur, I., 243
Marsden, J. R., 231
Marsh, I., 293
Martikainen, T., 189
McGuinness, P., 267
Miles, D. K., 217
Mills, T. C., 303

Nachtmann, R., 127
Negakis, C., 119

Pashley, M. M., 39
Peel, D. A., 15, 201, 239
Philippatos, G. C., 39
Phillips-Patrick, F., 127
Power, D. M., 27

Rogers, J. E., 55
Rossi, S., 89
Rougier, J., 325
Roukens, O., 307

Saidi, R., 231
Santorelli, A., 89
Sephton, P. S., 67
Serletis, A., 51
Siong, Wong Keng, 365
Smith, K. L., 55
Stanford, R. E., 159

Taylor, M. P., 255
Theodossiou, P., 119
Thornton, J., 335
Tsetsekos, G., 357
Tsoukis, C., 205
Tucker, A. L., 145

Virtanen, I., 189

Wong, K. -A., 315

Yagil, J., 169
Yli-Olli, P., 189

Zelhorst, D., 307

0960–3107  

## TITLE INDEX

A note on the disappearance of day-of-the-week seasonals in the daily price changes of Treasury bond failures, 73
A reconsideration of measurements of money left on the table – an analysis of OCS auctions over the period 1954–77, 231
A suggested reconciliation of recent cointegration testing of foreign exchange market spot rates, 353
A tatonement model for dynamic adjustment of investment company share prices, 159
A test of the efficiency of the European Options Exchange, 175
An empirical analysis of the expert expectations hypothesis in the US Treasury bill market, 329
Another look at the short-run relation between initial margins and stock volatility, 283

Basket recomposition and the market – theoretical ECU interest rate differential, 205

Cointegration analysis of the Fisher hypothesis: the role of the real rate and the Fisher identity, 21

Efficiency of the forward market day by day and month by month, 79
Empirical evidence on the time-series behaviour of stock and bond prices in the inter-war period, 15
Exchange rate expectations and risk premium in the Singapore/US dollar exchange rate: evidence from survey data, 365
Expected returns and economic factors: a GARCH approach, 243

Have voluntary divestitures of US corporations increased shareholder wealth? Empirical evidence from the life cycle, 39
Hedging wheat and canola at the Winnipeg Commodity Exchange, 67

Information release, signalling and market competition, 145
Is there long-term memory in UK stock returns?, 303

Linkage between S&P and non-S&P stocks on the NYSE, 127

Managerial ownership and stock price reaction to bond downgrades, 357
Money and stock prices in the United States, 51
Money, output and stock prices in the UK: evidence on some (non)relationships, 335

Non-linear risk premia, 201

On the efficiency of oil price forecasts, 293
On the existence of common factors in the arbitage pricing model: international evidence from US and Scandinavian stock markets, 189

Persistence in UK share returns: some evidence from disaggregated data, 27

Regularities in the data between major equity markets: evidence from Granger causality tests, 55
Reports of the death of the efficient markets hypothesis are greatly exaggerated!, 95

Seigniorage in developing countries, 307
Share-price-changes – volume relation on the Singapore equity market, 339
Short-term interest rates as predictors of inflation revisited: a signal extraction approach, 113
Some evidence on the interdependence of national stock markets and the gains from international portfolio diversification, 239
Stochastic behaviour of the Athens stock exchange, 119
Stock price determination and the effect of continued merger policy, 169

Tests of covered interest parity on the Euromarket with high-quality data, 89
The causality between official and parallel exchange rates in developing countries, 255
The dynamics of adjustment in deviations from covered interest parity in the Euromarket: evidence from matched daily data, 183
The impact of margin-traders on the distribution of daily stock returns: the London Stock Exchange, 325
The market valuation of initial public offerings in Hong Kong, 267
The pecking order hypothesis: Australian evidence, 101
The pricing of risky assets in two emerging Asian markets – Korea and Taiwan, 315
Time-varying risk premia and bias in the foreign exchange market, 217
Traded options, capital gains and the term structure of implied volatilities, 1

Unbundled stock units and modern finance theory, 349
Univariate time-series behaviour of merger activity and its various components in the United States, 61



0960–3107 